Security:  Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				Description: TIPS of April 2028 7TPS of April 2029 7TPS of April 2029 912810FD5 912810FH6 912810FQ6 912810FD5 April 15, 1998 April 15, 1999 October 15, 1999 October 16, 2000 912810FQ6 October 15, 1999 October 16, 2000 0177.50000 0177.50000					TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001	TIPS 1 2032 TIPS of January 202: 912810FR4 2001 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005	
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio				
		2016	227 02000	1.47050	1.44676	1 22002	1.06176				
January	1	2016	237.83800	1.47050	1.44676	1.33993	1.26176				
January	2	2016	237.82181	1.47040	1.44666	1.33984 1.33975	1.26168				
January	3	2016	237.80561	1.47030	1.44656		1.26159				
January	4 5	2016 2016	237.78942 237.77323	1.47020 1.47010	1.44647 1.44637	1.33966 1.33957	1.26150 1.26142				
January	6	2016	237.75703		1.44627	1.33948	1.26133				
January	7	2016	237.74084	1.47000 1.46990	1.44627	1.33948	1.26133				
January	8	2016	237.72465	1.46980	1.44617	1.33929	1.26125				
January	9	2016	237.70845	1.46969	1.44597	1.33929	1.26107				
January January	10	2016	237.69226	1.46959	1.44588	1.33911	1.26099				
January	11	2016	237.67606	1.46949	1.44578	1.33902	1.26099				
January	12	2016	237.65987	1.46939	1.44568	1.33893	1.26082				
January	13	2016	237.64368	1.46929	1.44558	1.33884	1.26073				
January	14	2016	237.62748	1.46919	1.44548	1.33875	1.26064				
January	15	2016	237.61129	1.46909	1.44538	1.33866	1.26056				
January	16	2016	237.59510	1.46899	1.44528	1.33856	1.26047				
January	17	2016	237.57890	1.46889	1.44519	1.33847	1.26039				
January	18	2016	237.56271	1.46879	1.44509	1.33838	1.26030				
January	19	2016	237.54652	1.46869	1.44499	1.33829	1.26022				
January	20	2016	237.53032	1.46859	1.44489	1.33820	1.26013				
January	21	2016	237.51413	1.46849	1.44479	1.33811	1.26004				
January	22	2016	237.49794	1.46839	1.44469	1.33802	1.25996				
January	23	2016	237.48174	1.46829	1.44459	1.33793	1.25987				
January	24	2016	237.46555	1.46819	1.44450	1.33783	1.25979				
January	25	2016	237.44935	1.46809	1.44440	1.33774	1.25970				
January	26	2016	237.43316	1.46799	1.44430	1.33765	1.25961				
January	27	2016	237.41697	1.46789	1.44420	1.33756	1.25953				
January	28	2016	237.40077	1.46779	1.44410	1.33747	1.25944				
January	29	2016	237.38458	1.46769	1.44400	1.33738	1.25936				
January	30	2016	237.36839	1.46759	1.44391	1.33729	1.25927				
January	31	2016	237.35219	1.46749	1.44381	1.33720	1.25918				
CPI-U (NSA) for: September 2			September 2	2015 237.945	October 2015 237.	l 838 Novemb	er 2015 237.336				

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2% 10-Year TIPS Series A-2016 912828ET3 January 15, 2006 January 17, 2006 April 17, 2006 January 15, 2016 198.47742	2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742	2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006 July 15, 2016 201.95161	2-3/8% 10-Year TIF Series A-2017 912828GD6 January 15, 2007 January 16, 2007 April 16, 2007 January 15, 2017 201.66452
Dat	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2016	237.83800	1.19831	1.19831	1.17770	1.17937
January	2	2016	237.82181	1.19823	1.19823	1.17762	1.17929
January	3	2016	237.80561	1.19815	1.19815	1.17754	1.17921
January	4	2016	237.78942	1.19807	1.19807	1.17746	1.17913
January	5	2016	237.77323	1.19799	1.19799	1.17738	1.17905
January	6	2016	237.75703	1.19790	1.19790	1.17730	1.17897
January	7	2016	237.74084	1.19782	1.19782	1.17722	1.17889
January	8	2016	237.72465	1.19774	1.19774	1.17714	1.17881
January	9	2016	237.70845	1.19766	1.19766	1.17706	1.17873
January	10	2016	237.69226	1.19758	1.19758	1.17698	1.17865
January	11	2016	237.67606	1.19750	1.19750	1.17690	1.17857
January	12	2016	237.65987	1.19742	1.19742	1.17682	1.17849
January	13	2016	237.64368	1.19733	1.19733	1.17674	1.17841
January	14	2016	237.62748	1.19725	1.19725	1.17666	1.17833
January	15	2016	237.61129	1.19717	1.19717	1.17658	1.17825
January	16	2016	237.59510		1.19709	1.17650	1.17817
January	17	2016	237.57890		1.19701	1.17641	1.17809
January	18	2016	237.56271		1.19693	1.17633	1.17801
January	19	2016	237.54652		1.19684	1.17625	1.17793
January	20	2016	237.53032		1.19676	1.17617	1.17785
January	21	2016	237.51413		1.19668	1.17609	1.17777
January	22	2016	237.49794		1.19660	1.17601	1.17769
January	23	2016	237.48174		1.19652	1.17593	1.17761
January	24	2016	237.46555		1.19644	1.17585	1.17753
January	25	2016	237.44935		1.19635	1.17577	1.17745
January	26	2016	237.43316		1.19627	1.17569	1.17737
January	27	2016	237.41697		1.19619	1.17561	1.17729
January	28	2016	237.41077		1.19611	1.17553	1.17721
January	29	2016	237.38458		1.19603	1.17545	1.17713
January	30	2016	237.36839		1.19595	1.17537	1.17705
January	31	2016	237.35219		1.19586	1.17529	1.17697
Januar y	31	2010	231.33219		1.19300	1.1/329	1.1/09/
CPI-U (NSA) for: September 2			1		1		

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 January 15, 2027 201.66452	2-5/8% 10-Year TIPS Series D-2017 912828GX2 July 15, 2007 July 16, 2007 October 15, 2007 July 15, 2017 207.25639	1-5/8% 10-Year TIPS Series A-2018 912828HN3 January 15, 2008 January 15, 2008 April 15, 2008 January 15, 2018 209.49645	1-3/4% 20-Year TIPS TIPS of January 202: 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2016	237.83800	1.17937	1.14755	1.13528	1.13528
January	2	2016	237.83800	1.17929	1.14748	1.13521	1.13521
January	3	2016	237.80561	1.17921	1.14740	1.13513	1.13521
January	4	2016	237.78942	1.17913	1.14732	1.13505	1.13515
January	5	2016	237.77323	1.17905	1.14724	1.13497	1.13497
January	6	2016	237.75703	1.17897	1.14716	1.13490	1.13490
January	7	2016	237.74084	1.17889	1.14710	1.13482	1.13482
January	8	2016	237.72465	1.17881	1.14701	1.13474	1.13474
January	9	2016	237.72403	1.17873	1.14693	1.13467	1.13474
January	10	2016	237.69226	1.17865	1.14685	1.13459	1.13459
January	11	2016	237.67606	1.17857	1.14677	1.13451	1.13451
January	12	2016	237.65987	1.17849	1.14670	1.13443	1.13443
January	13	2016	237.64368	1.17841	1.14662	1.13436	1.13436
January	13	2016	237.62748	1.17833	1.14654	1.13428	1.13428
January	15	2016	237.62748	1.17825	1.14646	1.13420	1.13420
•	16	2016	237.59510	1.17823	1.14638	1.13420	1.13420
January	17	2016	237.57890	1.17817	1.14630	1.13412	1.13412
January	17	2016	237.56271	1.17801	1.14623	1.13403	1.13403
January January	18	2016	237.54652	1.17793	1.14625	1.13389	1.13397
January	20	2016	237.53032	1.17785	1.14613	1.13382	1.13382
•	20	2016	237.53032	1.17777	1.14599	1.13374	1.13374
January	22	2016	237.31413	1.17769	1.14591	1.13374	1.133/4
January	22	2016	237.49794	1.17761	1.14591	1.13358	1.13358
January January	23 24	2016	237.48174	1.17753	1.14584 1.14576	1.13358	1.13358
January	25	2016	237.44935	1.17745	1.14568	1.13343	1.13343
•	25 26	2016	237.44935	1.17737	1.14568	1.13345	1.13345
January January	26 27	2016	237.43316	1.17729	1.14560	1.13327	1.13335
January	28	2016	237.41097	1.17721	1.14544	1.13327	1.13327
January January	28 29	2016	237.38458	1.17721	1.14544	1.13320	1.13320
•	30	2016	237.36839	1.17705	1.14537	1.13312	1.13312
January	30	2016	237.35839	1.17/05	1.14529	1.13304	1.13297
January	31	2010	237.33219	1.1/09/	1.14321	1.13297	1.15297
CPI-U (NSA) for: September 2			Contombor 2	015 237.945	October 2015 23	7.838 Novemb	er 2015 237.336

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				1-3/8% 10-Year TIPS Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008 July 15, 2018 215.63997	2-1/8% 10-Year TIPS Series A-2019 912828JX9 January 15, 2009 January 15, 2009 April 15, 2009 January 15, 2019 214.69971	2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971	1-7/8% 10-Year TIP Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009 July 15, 2019 213.51819
Dat	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
		2016	227.02000	1 10204	1 10555	1 10777	1.11200
January	1	2016	237.83800	1.10294	1.10777	1.10777	1.11390
January	2	2016	237.82181	1.10287	1.10770	1.10770	1.11382
January	3	2016	237.80561	1.10279	1.10762	1.10762	1.11375
January	4	2016	237.78942	1.10271	1.10754	1.10754	1.11367
January	5	2016	237.77323	1.10264	1.10747	1.10747	1.11360
January	6	2016	237.75703	1.10256	1.10739	1.10739	1.11352
January	7	2016	237.74084	1.10249	1.10732	1.10732	1.11345
January	8	2016	237.72465	1.10241	1.10724	1.10724	1.11337
January	9	2016	237.70845	1.10234	1.10717	1.10717	1.11329
January	10	2016	237.69226	1.10226	1.10709	1.10709	1.11322
January	11	2016	237.67606	1.10219	1.10702	1.10702	1.11314
January	12	2016	237.65987	1.10211	1.10694	1.10694	1.11307
January	13	2016	237.64368	1.10204	1.10687	1.10687	1.11299
January	14	2016	237.62748	1.10196	1.10679	1.10679	1.11291
January	15	2016	237.61129	1.10189	1.10671	1.10671	1.11284
January	16	2016	237.59510	1.10181	1.10664	1.10664	1.11276
January	17	2016	237.57890	1.10174	1.10656	1.10656	1.11269
January	18	2016	237.56271	1.10166	1.10649	1.10649	1.11261
January	19	2016	237.54652	1.10159	1.10641	1.10641	1.11254
January	20	2016	237.53032	1.10151	1.10634	1.10634	1.11246
January	21	2016	237.51413	1.10144	1.10626	1.10626	1.11238
January	22	2016	237.49794	1.10136	1.10619	1.10619	1.11231
January	23	2016	237.48174	1.10129	1.10611	1.10611	1.11223
January	24	2016	237.46555	1.10121	1.10604	1.10604	1.11216
January	25	2016	237.44935	1.10114	1.10596	1.10596	1.11208
January	26	2016	237.43316	1.10106	1.10588	1.10588	1.11200
January	27	2016	237.41697	1.10099	1.10581	1.10581	1.11193
January	28	2016	237.40077	1.10091	1.10573	1.10573	1.11185
January	29	2016	237.38458	1.10084	1.10566	1.10566	1.11178
January	30	2016	237.36839	1.10076	1.10558	1.10558	1.11170
January	31	2016	237.35219	1.10069	1.10551	1.10551	1.11163
CPI-U (NSA) for: September				015 237.945	October 2015 237	7.838 November	er 2015 237.336

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				1-3/8% 10-Year TIPS Series A-2020 912828MF4 January 15, 2010 January 15, 2010 April 15, 2010 January 15, 2020 216.24610	2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 February 15, 2040 216.13950	1-1/4% 10-Year TIPS Series D-2020 912828NM8 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010 July 15, 2020 218.08532	1-1/8% 10-Year TI Series A-2021 912828PP9 January 15, 2011 January 31, 2011 March 31, 2011 May 31, 2011 January 15, 2021 218.75255	
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
January	1	2016	237.83800	1.09985	1.10039	1.09057	1.08725	
January	2	2016	237.83800	1.09977	1.10032	1.09050	1.08723	
January	3	2016	237.80561	1.09970	1.10032	1.09042	1.08717	
January	4	2016	237.78942	1.09962	1.10024	1.09035	1.08702	
January	5	2016	237.77323	1.09955	1.10017	1.09028	1.08695	
January	6	2016	237.75703	1.09947	1.10002	1.09020	1.08688	
January	7	2016	237.74084	1.09940	1.09994	1.09013	1.08680	
January	8	2016	237.72465	1.09932	1.09987	1.09005	1.08673	
January	9	2016	237.70845	1.09925	1.09979	1.08998	1.08665	
January	10	2016	237.69226	1.09917	1.09972	1.08990	1.08658	
January	11	2016	237.67606	1.09910	1.09964	1.08983	1.08651	
January	12	2016	237.65987	1.09902	1.09957	1.08976	1.08643	
January	13	2016	237.64368	1.09895	1.09949	1.08968	1.08636	
January	14	2016	237.62748	1.09888	1.09942	1.08961	1.08628	
January	15	2016	237.61129	1.09880	1.09934	1.08953	1.08621	
January	16	2016	237.59510	1.09873	1.09927	1.08946	1.08614	
January	17	2016	237.57890	1.09865	1.09919	1.08939	1.08606	
January	18	2016	237.56271	1.09858	1.09912	1.08931	1.08599	
January	19	2016	237.54652	1.09850	1.09904	1.08924	1.08591	
January	20	2016	237.53032	1.09843	1.09897	1.08916	1.08584	
January	21	2016	237.51413	1.09835	1.09889	1.08909	1.08577	
January	22	2016	237.49794	1.09828	1.09882	1.08901	1.08569	
January	23	2016	237.48174	1.09820	1.09874	1.08894	1.08562	
January	24	2016	237.46555	1.09813	1.09867	1.08887	1.08554	
January	25	2016	237.44935	1.09805	1.09859	1.08879	1.08547	
January	26	2016	237.43316	1.09798	1.09852	1.08872	1.08540	
January	27	2016	237.41697	1.09790	1.09844	1.08864	1.08532	
January	28	2016	237.40077	1.09783	1.09837	1.08857	1.08525	
January	29	2016	237.38458	1.09775	1.09829	1.08849	1.08517	
January	30	2016	237.36839	1.09768	1.09822	1.08842	1.08510	
January	31	2016	237.35219	1.09760	1.09814	1.08835	1.08503	
CPI-U (I	NSA) for:		September 2	2015 237.945	October 2015 237.	838 November	er 2015 237.336	

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 February 15, 2041 218.99100	0-1/8% 5-Year TIP Series W-2016 912828QD5 April 15, 2011 April 29, 2011 August 31, 2011 December 30, 2011 April 15, 2016 220.72980	S 0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011 July 15, 2021 225.38381	0-1/8% 10-Year TIP Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012 January 15, 2022 226.33474	
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
January	1	2016	237.83800	1.08606 1.07751	1.05526	1.05082		
January	2	2016	237.82181	1.08599	1.07743	1.05519	1.05075	
January	3	2016	237.80561	1.08591	1.07736	1.05511	1.05068	
January	4	2016	237.78942	1.08584	1.07729	1.05504	1.05061	
January	5	2016	237.77323	1.08577	1.07721	1.05497	1.05054	
January	6	2016	237.75703	1.08569	1.07714	1.05490	1.05047	
January	7	2016	237.74084	1.08562	1.07707	1.05483	1.05039	
January	8	2016	237.72465	1.08555	1.07699	1.05475	1.05032	
January	9	2016	237.70845	1.08547	1.07692	1.05468	1.05025	
January	10	2016	237.69226	1.08540	1.07685	1.05461	1.05018	
January	11	2016	237.67606	1.08532	1.07677	1.05454	1.05011	
January	12	2016	237.65987	1.08525	1.07670	1.05447	1.05004	
January	13	2016	237.64368	1.08518	1.07663	1.05440	1.04997	
January	14	2016	237.62748	1.08510	1.07655	1.05432	1.04989	
January	15	2016	237.61129	1.08503	1.07648	1.05425	1.04982	
January	16	2016	237.59510	1.08495	1.07641	1.05418	1.04975	
January	17	2016	237.57890	1.08488	1.07633	1.05411	1.04968	
January	18	2016	237.56271	1.08481	1.07626	1.05404	1.04961	
January	19	2016	237.54652	1.08473	1.07619	1.05396	1.04954	
January	20	2016	237.53032	1.08466	1.07611	1.05389	1.04946	
January	21	2016	237.51413	1.08458	1.07604	1.05382	1.04939	
January	22	2016	237.49794	1.08451	1.07597	1.05375	1.04932	
January	23	2016	237.48174	1.08444	1.07589	1.05368	1.04925	
January	24	2016	237.46555	1.08436	1.07582	1.05361	1.04918	
January	25	2016	237.44935	1.08429	1.07575	1.05353	1.04911	
January	26	2016	237.43316	1.08421	1.07567	1.05346	1.04904	
January	27	2016	237.41697	1.08414	1.07560	1.05339	1.04896	
January	28	2016	237.40077	1.08407	1.07553	1.05332	1.04889	
January	29	2016	237.38458	1.08399	1.07545	1.05325	1.04882	
January	30	2016	237.36839	1.08392	1.07538	1.05317	1.04875	
January	31	2016	237.35219	1.08384	1.07531	1.05310	1.04868	
CPI-U (NSA) for: September			September 2	2015 237.945	October 2015	237.838 Novemb	er 2015 237.336	

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225.96062	0-1/8% 5-Year TIPS Series X-2017 912828SQ4 April 15, 2012 April 30, 2012 August 31, 2012 December 31, 2012 April 15, 2017 227.13073	0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 July 15, 2022 229.96306	0-1/8% 10-Year TI Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013 January 15, 2023 230.82203	
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
January	1	2016	237.83800	1.05256	1.04714	1.03424	1.03040	
January	2	2016	237.82181	1.05249	1.04707	1.03417	1.03033	
January	3	2016	237.80561	1.05242	1.04700	1.03410	1.03026	
January	4	2016	237.78942	1.05235	1.04693	1.03403	1.03019	
January	5	2016	237.77323	1.05228	1.04686	1.03396	1.03011	
January	6	2016	237.75703	1.05221	1.04678	1.03389	1.03004	
January	7	2016	237.74084	1.05213	1.04671	1.03382	1.02997	
January	8	2016	237.72465	1.05206	1.04664	1.03375	1.02990	
January	9	2016	237.70845	1.05199	1.04657	1.03368	1.02983	
January	10	2016	237.69226	1.05192	1.04650	1.03361	1.02976	
January	11	2016	237.67606	1.05185	1.04643	1.03354	1.02969	
January	12	2016	237.65987	1.05178	1.04636	1.03347	1.02962	
January	13	2016	237.64368	1.05170	1.04629	1.03340	1.02955	
January	14	2016	237.62748	1.05163	1.04621	1.03333	1.02948	
January	15	2016	237.61129	1.05156	1.04614	1.03326	1.02941	
January	16	2016	237.59510	1.05149	1.04607	1.03319	1.02934	
January	17	2016	237.57890	1.05142	1.04600	1.03312	1.02927	
January	18	2016	237.56271	1.05135	1.04593	1.03305	1.02920	
January	19	2016	237.54652	1.05127	1.04586	1.03298	1.02913	
January	20	2016	237.53032	1.05120	1.04579	1.03291	1.02906	
January	21	2016	237.51413	1.05113	1.04572	1.03284	1.02899	
January	22	2016	237.49794	1.05106	1.04564	1.03277	1.02892	
January	23	2016	237.48174	1.05099	1.04557	1.03270	1.02885	
January	24	2016	237.46555	1.05092	1.04550	1.03262	1.02878	
January	25	2016	237.44935	1.05084	1.04543	1.03255	1.02871	
January	26	2016	237.43316	1.05077	1.04536	1.03248	1.02864	
January	27	2016	237.41697	1.05070	1.04529	1.03241	1.02857	
January	28	2016	237.40077	1.05063	1.04522	1.03234	1.02850	
January	29	2016	237.38458	1.05056	1.04515	1.03227	1.02843	
January	30	2016	237.36839	1.05049	1.04507	1.03220	1.02836	
January	31	2016	237.35219	1.05041	1.04500	1.03213	1.02829	
CPI-U (NSA) for: September		2015 237.945	October 2015 2:	37.838 Novemb	er 2015 237.336			

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				0-5/8% 30-Year TIPS TIPS of February 2043 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 February 15, 2043 229.91100	0-1/8% 5-Year TIPS Series X-2018 912828UX6 April 15, 2013 April 30, 2013 August 30, 2013 December 31, 2013 April 15, 2018 231.16013	0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013  July 15, 2023 232.71797	0-5/8% 10-Year TIF Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014 January 15, 2024 233.33058	
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
January	1	2016	237.83800	1.03448	1.02889	1.02200	1.01932	
January	2	2016	237.82181	1.03441	1.02882	1.02193	1.01925	
January	3	2016	237.80561	1.03434	1.02875	1.02186	1.01918	
January	4	2016	237.78942	1.03427	1.02868	1.02179	1.01911	
January	5	2016	237.77323	1.03420	1.02861	1.02172	1.01904	
January	6	2016	237.75703	1.03413	1.02854	1.02165	1.01897	
January	7	2016	237.74084	1.03406	1.02847	1.02158	1.01890	
January	8	2016	237.72465	1.03399	1.02840	1.02151	1.01883	
January	9	2016	237.70845	1.03392	1.02833	1.02144	1.01876	
January	10	2016	237.69226	1.03384	1.02826	1.02137	1.01869	
January	11	2016	237.67606	1.03377	1.02819	1.02131	1.01862	
January	12	2016	237.65987	1.03370	1.02812	1.02124	1.01855	
January	13	2016	237.64368	1.03363	1.02805	1.02117	1.01848	
January	14	2016	237.62748	1.03356	1.02798	1.02110	1.01842	
January	15	2016	237.61129	1.03349	1.02791	1.02103	1.01835	
January	16	2016	237.59510	1.03342	1.02784	1.02096	1.01828	
January	17	2016	237.57890	1.03335	1.02777	1.02089	1.01821	
January	18	2016	237.56271	1.03328	1.02770	1.02082	1.01814	
January	19	2016	237.54652	1.03321	1.02763	1.02075	1.01807	
January	20	2016	237.53032	1.03314	1.02756	1.02068	1.01800	
January	21	2016	237.51413	1.03307	1.02749	1.02061	1.01793	
January	22	2016	237.49794	1.03300	1.02742	1.02054	1.01786	
January	23	2016	237.48174	1.03293	1.02735	1.02047	1.01779	
January	24	2016	237.46555	1.03286	1.02728	1.02040	1.01772	
January	25	2016	237.44935	1.03279	1.02721	1.02033	1.01765	
January	26	2016	237.43316	1.03272	1.02714	1.02026	1.01758	
January	27	2016	237.41697	1.03265	1.02707	1.02019	1.01751	
January	28	2016	237.40077	1.03258	1.02700	1.02012	1.01744	
January	29	2016	237.38458	1.03251	1.02693	1.02005	1.01737	
January	30	2016	237.36839	1.03244	1.02686	1.01998	1.01731	
January	31	2016	237.35219	1.03237	1.02679	1.01991	1.01724	
CPI-U (NSA) for: September			Contombou 1	2015 237.945	October 2015 23	37.838 November	er 2015 237,336	

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				1-3/8% 30-Year TIPS TIPS of February 2044 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014 February 15, 2044 233.05900	0-1/8% 5-Year TIPS Series X-2019 912828C99 April 15, 2014 April 30, 2014 August 29, 2014 December 31, 2014 April 15, 2019 234.31967	0-1/8% 10-Year TIPS Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 July 15, 2024 237.44594	0-1/4% 10-Year TIP Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015 January 15, 2025 236.85403	
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
January	1	2016	237.83800	1 02051	1.02051 1.01502	1.00165	1.00415	
January	2	2016	237.82181	1.02044	1.01495	1.00158	1.00409	
January	3	2016	237.80561	1.02037	1.01488	1.00151	1.00402	
January	4	2016	237.78942	1.02030	1.01481	1.00145	1.00395	
January	5	2016	237.77323	1.02023	1.01474	1.00138	1.00388	
January	6	2016	237.75703	1.02016	1.01467	1.00131	1.00381	
January	7	2016	237.74084	1.02009	1.01460	1.00124	1.00374	
January	8	2016	237.72465	1.02002	1.01453	1.00117	1.00368	
January	9	2016	237.70845	1.01995	1.01446	1.00111	1.00361	
January	10	2016	237.69226	1.01988	1.01439	1.00104	1.00354	
January	11	2016	237.67606	1.01981	1.01432	1.00097	1.00347	
January	12	2016	237.65987	1.01974	1.01425	1.00090	1.00340	
January	13	2016	237.64368	1.01967	1.01419	1.00083	1.00333	
January	14	2016	237.62748	1.01960	1.01412	1.00076	1.00327	
January	15	2016	237.61129	1.01953	1.01405	1.00070	1.00320	
January	16	2016	237.59510	1.01946	1.01398	1.00063	1.00313	
January	17	2016	237.57890	1.01939	1.01391	1.00056	1.00306	
January	18	2016	237.56271	1.01932	1.01384	1.00049	1.00299	
January	19	2016	237.54652	1.01925	1.01377	1.00042	1.00292	
January	20	2016	237.53032	1.01919	1.01370	1.00036	1.00286	
January	21	2016	237.51413	1.01912	1.01363	1.00029	1.00279	
January	22	2016	237.49794	1.01905	1.01356	1.00022	1.00272	
January	23	2016	237.48174	1.01898	1.01349	1.00015	1.00265	
January	24	2016	237.46555	1.01891	1.01343	1.00008	1.00258	
January	25	2016	237.44935	1.01884	1.01336	1.00001	1.00251	
January	26	2016	237.43316	1.01877	1.01329	0.99995	1.00245	
January	27	2016	237.41697	1.01870	1.01322	0.99988	1.00238	
January	28	2016	237.40077	1.01863	1.01315	0.99981	1.00231	
January	29	2016	237.38458	1.01856	1.01308	0.99974	1.00224	
January	30	2016	237.36839	1.01849	1.01301	0.99967	1.00217	
January	31	2016	237.35219	1.01842	1.01294	0.99961	1.00210	
CPI-U (NSA) for: September			September 2	2015 237.945	October 2015 23	37.838 Novemb	er 2015 237,336	

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015 February 15, 2045 235.48150	0-1/8% 5-Year TIPS Series X-2020 912828K33 April 15, 2015 April 30, 2015 August 31, 2015 December 31, 2015 April 15, 2020 234.18067	0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 July 15, 2025 237.14365		
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio		
January	1	2016	237.83800	1.01001	1.01562	1.00293		
January	2	2016	237.82181	1.00994	1.01555	1.00286		
January	3	2016	237.80561	1.00987	1.01548	1.00279		
January	4	2016	237.78942	1.00980	1.01541	1.00272		
January	5	2016	237.77323	1.00973	1.01534	1.00265		
January	6	2016	237.75703	1.00966	1.01527	1.00259		
January	7	2016	237.74084	1.00959	1.01520	1.00252		
January	8	2016	237.72465	1.00953	1.01513	1.00245		
January	9	2016	237.70845	1.00946	1.01506	1.00238		
January	10	2016	237.69226	1.00939	1.01500	1.00231		
January	11	2016	237.67606	1.00932	1.01493	1.00225		
January	12	2016	237.65987	1.00925	1.01486	1.00218		
January	13	2016	237.64368	1.00918	1.01479	1.00211		
January	14	2016	237.62748	1.00911	1.01472	1.00204		
January	15	2016	237.61129	1.00904	1.01465	1.00197		
January	16	2016	237.59510	1.00898	1.01458	1.00190		
January	17	2016	237.57890	1.00891	1.01451	1.00184		
January	18	2016	237.56271	1.00884	1.01444	1.00177		
January	19	2016	237.54652	1.00877	1.01437	1.00170		
January	20	2016	237.53032	1.00870	1.01430	1.00163		
January	21	2016	237.51413	1.00863	1.01423	1.00156		
January	22	2016	237.49794	1.00856	1.01417	1.00149		
January	23	2016	237.48174	1.00849	1.01410	1.00143		
January	24	2016	237.46555	1.00843	1.01403	1.00136		
January	25	2016	237.44935	1.00836	1.01396	1.00129		
January	26	2016	237.43316	1.00829	1.01389	1.00122		
January	27	2016	237.41697	1.00822	1.01382	1.00115		
January	28	2016	237.40077	1.00815	1.01375	1.00108		
January	29	2016	237.38458	1.00808	1.01368	1.00102		
January	30	2016	237.36839	1.00801	1.01361	1.00095		
January	31	2016	237.35219	1.00794	1.01354	1.00088		
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